

Econometrics II
SPRING 2012
Graduate Program in Economics
Departament de Fonaments de l'Anàlisi Econòmica
Universitat d'Alacant

Instructor: Climent Quintana-Domeque, Office 28, email: climent@ua.es

Time and Location: Monday 15:00–17:00, Thursday 16:00–18:00, Lecture Building A1/1-49P.

Office Hours: TBA

Teaching Assistant: Lorenzo Ductor

TA Session Time and Location: Friday 17:00–19:00, Lecture Building A1/1-49P.

Overview: The purpose of this course is to expose students to econometric techniques frequently used in applied microeconomic research.

Grading: There will be assignments, a midterm exam and a final. They will count toward the course grade as follows:

Assignments	10%
Midterm	30%
Final	60%

Exams dates: Midterm exam (TBA), Final exam (June 28, 9:00–12:00).

Topics:

1. Preliminaries
2. Regression
3. Discrete Response Models
4. Tobit, Selection and Instrumental Variables Models
5. Linear Panel Models

Main Textbooks:

Angrist, D. Joshua and Jörn-Steffen Pischke (2009) Mostly Harmless Econometrics. An Empiricist's Companion. Princeton University Press.

Cameron, A. Colin and Pravin K. Trivedi (2005) Microeconometrics. Methods and Applications. Cambridge University Press.